



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 12 June 2020

15 June 2020

Transactions carried out with Counterparties	BUY			SELL		
	BILLS	NOTES	BONDS	BILLS	NOTES	BONDS
	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)	(Rs mn)
Banks	3,799.55	780.95	700.30	4,867.80	790.30	700.45
<i>of which</i> : Primary Dealers	0.55	5.95	450.30	4,847.80	790.30	295.35
: Non-Primary Dealer Banks	3,799.00	775.00	250.00	20.00		405.10
Non-Bank Financial Institutions	1,028.00					
<i>of which</i> : Pension Funds						
: Insurance Companies	400.00					
: Others	628.00					
Non-Financial Institutions			1.35			
Individuals	40.80	15.30	22.00	0.55	5.95	23.20
Total	4,868.35	796.25	723.65	4,868.35	796.25	723.65

Residual maturity	Amount Traded	Range of Yields
	(Rs mn)	(per cent)
Up to 91 days	3,319.50	0.07-0.41
Between 92 and 182 days	735.05	0.28-0.46
Between 183 and 364 days	1,139.80	0.10-0.50
Between 1 and 3 years	522.45	0.64-1.20
Between 3 and 5 years	223.00	1.12-1.43
Between 5 and 10 years	427.95	1.65-2.45
More than 10 years	20.50	2.82-3.17
Total	6,388.25	0.07-3.17

Figures may not add up to totals due to rounding